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where $(i = 1, \dots, n)$, $(k = 0, 1, \dots)$, and $(h > 0 = \text{const})$; $x_1, \dots, x_n$ are the coordinates of a point in the phase space of the system; $u_1, \dots, u_r$ are the control variables; $f_i(kh)$ are known functions; and a_{ij}, q_{i1} are constants. The solution is described and the passage to the limit in the corresponding problem for differential equations when $h \rightarrow 0$ is substantiated.

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